

**AGRE - ASSESSORIA E GESTÃO DE RISCO A EMPRESAS**

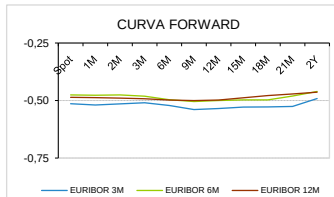
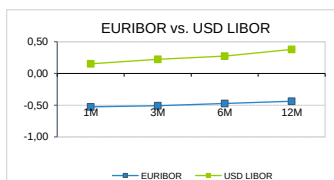
derivados.caixabi@caixabi.pt - 21 313 73 26

**RENTA FIXA**

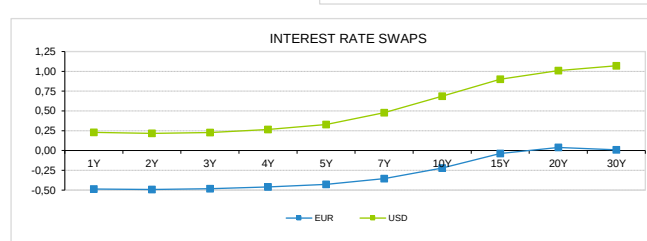
| INTERBANK OFFERED RATES |         |          |          |           |            |          |          |           |           |
|-------------------------|---------|----------|----------|-----------|------------|----------|----------|-----------|-----------|
| EURIBOR                 | FIXING  | 1D (bps) | 1M (bps) | USD LIBOR | LAST PRICE | 1D (bps) | 1M (bps) | GBP LIBOR | CHF LIBOR |
| 1M                      | -0,5260 | 1        | -1       | 1M        | 0,1519     | 0        | -2       | 0,0466    | -0,8036   |
| 3M                      | -0,5080 | 0        | -2       | 3M        | 0,2233     | 0        | -3       | 0,0566    | -0,7572   |
| 6M                      | -0,4730 | 0        | -3       | 6M        | 0,2729     | 0        | -4       | 0,0785    | -0,7184   |
| 12M                     | -0,4380 | -1       | -6       | 12M       | 0,3785     | 0        | -6       | 0,1431    | -0,5732   |

| INTEREST RATE SWAPS |         |          |          |         |         |         |
|---------------------|---------|----------|----------|---------|---------|---------|
| EUR                 | LAST    | 1D (bps) | 1M (bps) | 1Y      | 3Y      | 5Y      |
| 1Y                  | -0,4860 | 0        | -4       | -0,4995 | -0,3896 | -0,2313 |
| 2Y                  | -0,4919 | 1        | -4       | -0,4810 | -0,3490 | -0,1822 |
| 3Y                  | -0,4825 | 1        | -4       | -0,4512 | -0,3093 | -0,1327 |
| 4Y                  | -0,4600 | 1        | -4       | -0,4151 | -0,2647 | -0,0746 |
| 5Y                  | -0,4285 | 1        | -3       | -0,3779 | -0,2185 | -0,0205 |
| 7Y                  | -0,3550 | 1        | -2       | -0,2930 | -0,1170 | 0,0607  |
| 10Y                 | -0,2220 | 2        | 0        | -0,1522 | 0,0087  | 0,1496  |
| 15Y                 | -0,0385 | 2        | 0        | 0,0107  | 0,1102  | 0,1867  |
| 20Y                 | 0,0385  | 2        | 0        | 0,0612  | 0,1126  | 0,1471  |
| 30Y                 | 0,0085  | 3        | 1        | 0,0121  | 0,0277  | 0,0344  |

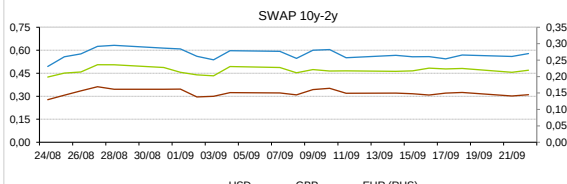
| TAXA DE REFERÊNCIA<br>BANCO CENTRAL |       |
|-------------------------------------|-------|
| Zona Euro                           | 0,00  |
| EUA                                 | 0,25  |
| Reino Unido                         | 0,10  |
| Japão                               | 0,10  |
| Canadá                              | 0,25  |
| Suíça                               | -0,75 |
| China                               | 5,75  |
| Brasil                              | 2,00  |
| Austrália                           | 0,25  |
| Índia                               | 3,00  |



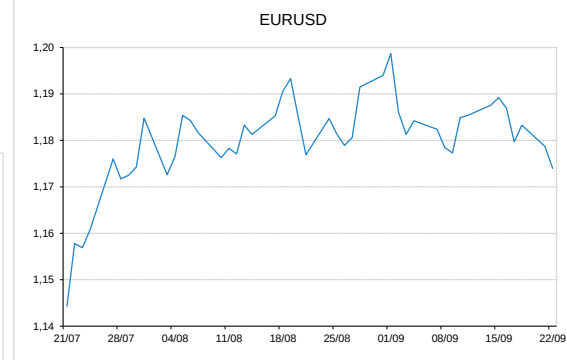
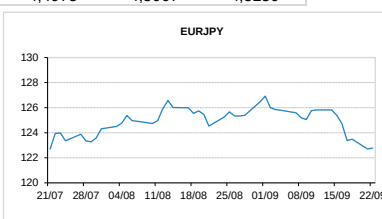
| INTEREST RATE SWAPS |        |          |          | FORWARDS |        |        |
|---------------------|--------|----------|----------|----------|--------|--------|
| USD                 | LAST   | 1D (bps) | 1M (bps) | 1Y       | 3Y     | 5Y     |
| 1Y                  | 0,2282 | 0        | 0        | 0,2053   | 0,3821 | 0,7699 |
| 2Y                  | 0,2163 | 0        | 0        | 0,2270   | 0,4798 | 0,8579 |
| 3Y                  | 0,2274 | 0        | -1       | 0,2782   | 0,5752 | 0,9337 |
| 4Y                  | 0,2652 | 0        | -1       | 0,3511   | 0,6679 | 1,0006 |
| 5Y                  | 0,3273 | 0        | 0        | 0,4338   | 0,7496 | 1,0576 |
| 7Y                  | 0,4768 | 1        | 2        | 0,5977   | 0,8891 | 1,1250 |
| 10Y                 | 0,6862 | 1        | 4        | 0,7956   | 1,0228 | 1,2064 |
| 15Y                 | 0,9007 | 2        | 7        | 0,9760   | 1,1338 | 1,2594 |
| 20Y                 | 1,0100 | 2        | 8        | 1,0609   | 1,1717 | 1,2574 |
| 30Y                 | 1,0704 | 2        | 9        | 1,0972   | 1,1518 | 1,1627 |



| COMMODITIES | LAST     | Var. 1D | Var. 1M | BONDS      | YIELD  | 1D (bps) | 1M (bps) |
|-------------|----------|---------|---------|------------|--------|----------|----------|
| BRENT       | 41,68    | 0,24    | -3,25   | OT 2Y      | -0,603 | 0,00     | -13,10   |
| JETFUEL     | 313,50   | -13,49  | -19,50  | OT 5Y      | -0,263 | 0,00     | -7,00    |
| DIESEL      | 325,00   | -13,50  | -38,50  | OT 10Y     | 0,258  | -0,01    | -7,10    |
| COBRE       | 6.683,50 | -121,00 | 201,50  | BUND 10Y   | -1,020 | 2,37     | -0,40    |
| ZINCO       | 2.443,75 | -80,50  | -5,60   | SCHATZ 2Y  | -0,146 | 1,37     | -1,80    |
| OURO        | 1.900,42 | -12,10  | -40,06  | T-NOTE 10Y | 1,686  | 0,14     | -1,00    |
| TRIGO       | 561,75   | 7,00    | 26,75   | T-NOTE 2Y  | 0,720  | -0,37    | -0,60    |
| LICENÇA C02 | 27,64    | 1,24    | 1,99    | GILT 10Y   | 0,310  | 4,68     | -1,00    |


**CAMBIAL**

| CAMBIAL | FIXING  | Var. 1D | Var. 1M | FW 3M  | FW 6M  | FW 12M |
|---------|---------|---------|---------|--------|--------|--------|
| EUR/USD | 1,174   | -0,40%  | -0,90%  | 1,1762 | 1,1789 | 1,1838 |
| EUR/GBP | 0,91743 | -0,15%  | -1,71%  | 0,9188 | 0,9203 | 0,9233 |
| EUR/JPY | 122,78  | -0,07%  | 2,02%   | 122,78 | 122,78 | 122,78 |
| EUR/CHF | 1,0767  | -0,01%  | -0,17%  | 1,0760 | 1,0751 | 1,0737 |
| EUR/BRL | 6,3995  | -0,39%  | 3,37%   | 6,4211 | 6,4564 | 6,5490 |
| EUR/PLN | 4,4904  | 0,09%   | -2,14%  | 4,4975 | 4,5067 | 4,5250 |

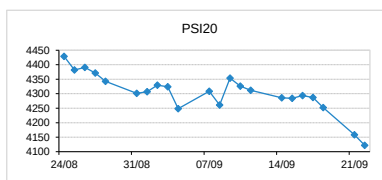

**FIXINGS CONTRA USD e EUR**

|     | EUR    | USD    | GBP    | JPY     | CHF    | SEK     | DKK    | CAD    | AUD     | BRL    | NOK     |
|-----|--------|--------|--------|---------|--------|---------|--------|--------|---------|--------|---------|
| EUR | -      | 1,1740 | 0,9174 | 122,78  | 1,0767 | 10,4247 | 7,4421 | 1,5579 | 1,63135 | 6,3995 | 10,9497 |
| USD | 0,8542 | -      | 0,7856 | 104,975 | 0,9193 | 8,8988  | 6,3570 | 1,3332 | 1,3931  | 5,4271 | 9,3511  |

**ACCIONISTA**

| TÍTULO       | COTAÇÃO | 1D %  | YTD %  |
|--------------|---------|-------|--------|
| ALTRI        | 3,976   | -0,35 | -30,00 |
| BCP          | 0,085   | -1,95 | -57,94 |
| CORT. AMORIM | 10,880  | -1,09 | -3,72  |
| CTT          | 2,395   | -2,24 | -24,92 |
| EDP          | 4,115   | -1,41 | 8,96   |
| EDP R        | 13,920  | -1,00 | 32,57  |
| GALP         | 8,552   | 1,42  | -42,60 |
| IBERSOL      | 5,300   | 0,00  | -33,75 |
| J MARTINS    | 13,755  | -0,51 | -6,21  |
| MOTA ENGIL   | 1,150   | -4,01 | -38,50 |
| NAVIGATOR    | 2,200   | -1,35 | -36,20 |
| NOS          | 3,044   | -1,62 | -36,58 |
| PHAROL       | 0,110   | 2,81  | 10,04  |
| RAMADA       | 3,100   | -2,82 | -46,92 |
| REN          | 2,380   | -0,21 | -12,50 |
| SEMAPA       | 7,650   | -2,05 | -44,24 |
| SONAE CAP.   | 0,700   | 0,00  | -7,04  |
| SONAE SGPS   | 0,571   | -1,13 | -37,25 |
| -            | -       | -     | -      |
| -            | -       | -     | -      |

| MAIORES GANHOS/PERDAS |            |
|-----------------------|------------|
| Título                | Variação % |
| PHAROL                | 2,81       |
| GALP                  | 1,42       |
| BCP                   | -1,95      |
| SEMAPA                | -2,05      |
| CTT                   | -2,24      |
| RAMADA                | -2,82      |
| MOTA ENGIL            | -4,01      |



| ÍNDICE     | LAST      | Var. 1D | YTD%    | MAX Anual | MIN Anual |
|------------|-----------|---------|---------|-----------|-----------|
| PSI 20     | 4.121,94  | -0,87%  | -20,95% | 5.454,21  | 3.500,02  |
| CAC40      | 4.772,84  | -0,40%  | -20,16% | 6.111,41  | 3.632,06  |
| ESTX 50 PR | 3.164,13  | 0,10%   | -15,51% | 3.867,28  | 2.302,84  |
| XTRA DAX   | 12.594,39 | 0,41%   | -4,94%  | 13.795,24 | 8.255,65  |
| S&P 500    | 3.285,19  | 0,14%   | 1,69%   | 3.588,11  | 2.191,86  |
| IBEX 35    | 6.648,60  | -0,65%  | -30,38% | 10.100,20 | 5.814,50  |
| NIKKEI 225 | 23.360,30 | 0,18%   | -1,25%  | 24.115,95 | 16.358,19 |

